

Yifei (Fahy) Gao

Brooklyn, NY | +1 (929) 248-7284 | Fahygao@gmail.com | [Github](#) | [LinkedIn](#)

EDUCATION

New York University, Courant Institute of Mathematical Sciences

New York, NY

Degree: M.S. in Mathematics

09/2021-10/2022

- *Coursework:* Scientific Computing, Stochastic Calculus, Advanced Topic in Mathematical tools (PhD), Risk and Portfolio Management, Numerical Analysis, Linear Algebra, Machine Learning for Finance, Complex Analysis II.
- *Awards & Experiences:* Grader of CSCI-UA.0101, Accelerated Bachelor-Master Scholarship, MCM Successful Participant, University Research Conference ([Analysis of the Applications of Machine Learning and NLP in Chatbot](#)).

New York University

New York, NY

Degree: B.A. in Mathematics

01/2019-05/2021

- *Coursework:* Mathematical Statistics, Theory of Probability, Multivariable Analysis, Program and Data Science (Stern)
- *Awards & Experiences:* [E-board at Fine Arts Society](#), Editor in Chief at NYU.LIVE Media Group, Quantitative Research assistant at NYU Langone, Schreyer Honors Scholar, Founders Day Award, THON volunteer, Alpha Kappa Lambda.

WORK HISTORY & RELEVANT ACTIVITIES

One68 Global Capital

New York, NY

Quantitative Developer and Trading Assistant

10/2022-07/2023

- Created algorithms to auto-adjust risk estimate using Beta and SPY index, improving the accuracy of upside risk and downside risk for merger arbitrage strategy.
- Researched and built up signals to catch arbitrage opportunities between exchanges for ADR/ORD from events and asymmetry analysis for trading desk, improving exiting strategy accuracy and performance by 10%.
- Automated the process of morning reconciliation on JPM Market & Enfusion & Safari, requesting borrows and EOD P&L attribution calculation, resulting in a 40% reduction in manual processing time.
- Deployed the [rational database](#) and created a trader-friendly full stack web application as a research data platform using HTML, Django, AWS RDS, and AWS EC2, reducing query latency by 80% and increasing the daily P&L by over 10%.
- Created a fast [web-scraping algorithm](#) to scrape news across publications using selenium, win32com, and pyesseract, overcoming 5 to 10 seconds delay for traders to receive news.

Shanghai Citang Technology Co., Ltd

New York, NY

Software Engineer

01/2021-10/2022

- Developed a web-scraping algorithm and censorship detector, collecting 30k “healthy” Chinese slangs with definitions
- Designed an ETL pipeline to store 30k scraped Chinese slang words into a relational data base using SQLite and Python.
- Designing and developed a [social media website](#) and a [slang dictionary](#) using React, Django and Vercel with no cost.
- Leading a cross-functional team of 2 developers and 2 designers to design web products using Figma and Adobe Illustrator, resulting in reducing cost by 30% and over 10k followers on social media platforms.

Courant Institute of Mathematical Sciences

New York, NY

Researcher (Master thesis) <https://github.com/fahygao/Latent-Semantic-Analysis-NLP>

01/2022-08/2022

- Demonstrated the superiority of Latent Semantic Analysis with Sparse PCA over traditional approaches through theoretical and empirical proofs, using K-means, SVM, and Naïve Bayes. Achieved faster fit and prediction times (10-20 times), and improved interpretability, with leading principal components explaining more variance.

The Mathematical Contest in Modeling

New York, NY

Team Lead

01/2020-02/2022

- Introduced the formula “Degree Centrality” to analyze football players’ contribution to the entire network, which led to the phenomenon of Dyadic and Triadic Configuration.

SKILLS AND ATTRIBUTES

- **Skills:** Python, SQL, Django, Bloomberg, Enfusion, JPMorgan Market, AWS EC2, RDS, S3, Rest API, Excel, Git, ETL/ELT, Option Pricing Model, React.
- **Interests:** Art History, Roller Skating, Bouldering, NLP, Guitar, A.I., Math, hiking, Texas Hold'em and more.